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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/10/2014 Foreign Exchange Future			10.97200		10.95550			0.00	0	0
\$ / R On 29/10/2014 Foreign Exchange Future			10.95150		10.95550			0.00	0	668
\$ / R On 30/10/2014 Foreign Exchange Future			10.95150		10.95730			0.00	0	0
\$ / R On 04/11/2014 Foreign Exchange Future			10.96040		10.96610			0.00	0	0
\$ / R On 05/11/2014 Foreign Exchange Future			10.96210		10.96790			0.00	0	424
\$ / R On 10/11/2014 Foreign Exchange Future			10.97100		10.97670			0.00	0	1,338
\$ / R On 12/11/2014 Foreign Exchange Future			10.97450		10.98030			0.00	0	711
\$ / R On 25/11/2014 Foreign Exchange Future			10.99760		11.00320			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.99930		11.00500			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			11.00290		11.00850			0.00	0	0
\$ / R On 10/12/2014 Foreign Exchange Future			11.02460		11.03030			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.02650		11.03220			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.02830		11.03400			243,350,467.80	22,066	951,400
\$ / R On 15/12/2014 Foreign Exchange Future			11.03370		11.03940			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.04100		11.04670			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.04820		11.05400			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.11890		11.12560			0.00	0	2,300
\$ / R On 25/02/2015 Foreign Exchange Future			11.17260		11.17890			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.17450		11.18080			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.17640		11.18270			0.00	0	0
\$ / R On 16/03/2015 Foreign Exchange Future			11.20900		11.21500			538,032.00	48	121,460

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Future			11.23000		11.23590			0.00	0	2,435
\$ / R	On	01/04/2015	Foreign Exchange Future			11.23960		11.24550			0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Future			11.29130		11.29680			0.00	0	2,450
\$ / R	On	27/05/2015	Foreign Exchange Future			11.34910		11.35440			0.00	0	1,375
\$ / R	On	12/06/2015	Foreign Exchange Future			11.38110		11.38610			8,080,581.00	710	19,468
\$ / R	On	26/06/2015	Foreign Exchange Future			11.40900		11.41390			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.47490		11.47950			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.53500		11.53950			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.57230		11.57680			0.00	0	3,385
\$ / R	On	28/09/2015	Foreign Exchange Future			11.60130		11.60580			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.66340		11.66790			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.72540		11.73050			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.76090		11.76630			0.00	0	2,400
\$ / R	On	21/12/2015	Foreign Exchange Future			11.78310		11.78860			0.00	0	0
Total \$ / R Future											251,969,080.80	22,824	1,118,861
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Call			1.42760	0.000	10.94	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.26	Put			305.92760	288.000	10.94	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Call			0.50370	0.000	10.94	0.00	0	0
\$ / R	On	27/10/2014	Foreign Exchange Option	11.38	Put			425.00370	408.000	10.94	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Call			0.11950	0.039	27.37	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.69	Put			734.61950	738.539	27.37	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Call			0.01780	0.000	56.49	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	13.33	Put			2,374.51780	2,378.500	56.49	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Call			9.21310	2.943	15.23	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.15	Put			203.71310	201.443	15.23	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Call			3.81810	0.949	17.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	11.25	Put			298.31810	299.449	17.38	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Call			2,655.50000	2,651.500	16.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.53	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Call			166.25770	155.680	13.62	0.00	0	0
\$ / R	On	29/10/2014	Foreign Exchange Option	10.80	Put			10.75770	4.180	13.62	0.00	0	500
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Call			17.32950	6.981	13.73	0.00	0	5,000
\$ / R	On	29/10/2014	Foreign Exchange Option	11.08	Put			141.82950	135.481	13.73	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Call			2.06720	1.121	18.91	0.00	0	0
\$ / R	On	30/10/2014	Foreign Exchange Option	11.36	Put			404.76720	409.621	18.91	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Call			0.71580	0.455	21.65	0.00	0	6,000
\$ / R	On	30/10/2014	Foreign Exchange Option	11.50	Put			543.41580	548.956	21.65	0.00	0	6,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Call			806.25450	800.512	17.22	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	10.16	Put			0.15450	0.112	17.22	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Call			70.85120	58.414	10.46	0.00	0	8,000
\$ / R	On	04/11/2014	Foreign Exchange Option	10.98	Put			84.75120	78.014	10.46	0.00	0	0
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Call			0.37710	0.223	19.77	0.00	0	3,882
\$ / R	On	04/11/2014	Foreign Exchange Option	11.91	Put			944.27710	949.823	19.77	0.00	0	0
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Call			237.46370	227.802	11.96	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	10.75	Put			19.56370	15.702	11.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Call			20.13940	14.334	12.30	0.00	0	10,000
\$ / R	On	05/11/2014	Foreign Exchange Option	11.20	Put			252.23940	252.234	12.30	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Call			0.00000	90.846	10.54	454,231.50	5,000	5,000
\$ / R	On	10/11/2014	Foreign Exchange Option	10.97	Put			0.00000	89.846	10.54	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Call			36.07170	28.095	11.51	0.00	0	0
\$ / R	On	10/11/2014	Foreign Exchange Option	11.18	Put			239.37170	237.095	11.51	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Call			236.53460	227.870	11.29	0.00	0	0
\$ / R	On	12/11/2014	Foreign Exchange Option	10.78	Put			36.23460	33.370	11.29	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			256.22530	248.434	10.26	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			53.02530	50.834	10.26	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.37090	0.291	24.92	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,607.17090	2,612.691	24.92	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			10.21980	8.336	15.01	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			855.21980	859.036	15.01	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			86.68690	79.608	11.25	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			231.68690	230.308	11.25	0.00	0	500
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,708.50830	2,702.900	16.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00830	0.000	16.98	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			68.21970	62.174	11.83	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			309.71970	309.274	11.83	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			315.33520	306.012	10.18	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			65.03520	61.412	10.18	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			154.62080	147.067	10.85	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			192.42080	190.567	10.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			2,034.08750	2,028.351	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.08750	0.051	16.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,944.12070	1,938.374	16.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.12070	0.074	16.49	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,534.53020	1,528.698	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.53020	0.398	14.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,474.66010	1,468.809	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.66010	0.509	14.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,484.03000	2,478.316	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.03000	0.016	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,255.48180	1,249.552	13.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			1.48180	1.252	13.90	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,156.14620	1,150.183	13.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			2.14620	1.883	13.52	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,594.42620	1,588.611	15.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.42620	0.311	15.17	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			987.69150	981.303	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			3.69150	3.003	12.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			938.26660	931.737	12.13	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			4.26660	3.437	12.13	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,434.76410	1,428.899	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.76410	0.599	14.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			702.89960	695.226	10.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			8.89960	6.926	10.54	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			693.19050	685.447	10.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			9.19050	7.147	10.48	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			1,037.20250	1,030.933	12.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			3.20250	2.633	12.78	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			664.12920	656.159	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			10.12920	7.859	10.28	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			644.81460	636.681	10.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			10.81460	8.381	10.15	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			741.83520	734.422	10.81	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			7.83520	6.122	10.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			596.76690	588.174	9.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			12.76690	9.874	9.82	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			558.61370	551.268	9.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			14.61370	12.968	9.87	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			683.49210	675.675	10.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			9.49210	7.375	10.41	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			531.18430	524.063	9.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			17.18430	15.763	9.91	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			504.65860	497.316	9.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			20.65860	19.016	9.94	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			606.34690	597.852	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			12.34690	9.552	9.88	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			436.57910	428.576	10.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			32.57910	30.276	10.04	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			380.66760	372.039	10.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			46.66760	43.739	10.13	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			549.13420	542.152	9.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			15.13420	13.852	9.88	0.00	0	34,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			350.44820	341.462	10.18	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			56.44820	53.162	10.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			343.10290	334.028	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			59.10290	55.728	10.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			461.62420	453.878	10.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			27.62420	25.578	10.01	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			307.67990	298.181	10.26	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			73.67990	69.881	10.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			300.86190	291.283	10.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			76.86190	72.983	10.27	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			357.87940	348.981	10.17	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			53.87940	50.681	10.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			287.50070	277.768	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			83.50070	79.468	10.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			274.51000	264.630	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			90.51000	86.330	10.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			321.58450	312.251	10.23	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			67.58450	63.951	10.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			243.66840	233.469	10.39	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			109.66840	105.169	10.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			226.30130	215.947	10.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			122.30130	117.647	10.42	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			294.13620	284.478	10.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			80.13620	76.178	10.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			215.19870	204.758	10.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			131.19870	126.458	10.45	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			209.79090	199.311	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			135.79090	131.011	10.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			268.15290	258.203	10.34	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			94.15290	89.903	10.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			161.42440	153.787	10.82	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			187.42440	185.487	10.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			157.58420	149.996	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			193.58420	191.696	10.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			220.70320	210.302	10.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			126.70320	122.002	10.44	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			146.58170	139.154	11.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			212.58170	210.854	11.02	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			143.08510	135.713	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			219.08510	217.413	11.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			189.10460	178.512	10.51	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			155.10460	150.212	10.51	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			129.89980	122.768	11.27	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			245.89980	244.468	11.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			115.11780	108.310	11.52	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			281.11780	280.010	11.52	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			150.16350	142.682	10.97	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			206.16350	204.382	10.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			90.52500	84.411	12.03	337,643.60	4,000	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			356.52500	356.111	12.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			84.27690	78.375	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			380.27690	380.075	12.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			136.33350	129.079	11.17	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			232.33350	230.779	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			71.42820	66.019	12.54	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			437.42820	437.719	12.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			62.10740	57.107	12.84	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			488.10740	488.807	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			102.05310	95.586	11.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			318.05310	317.286	11.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			50.55800	46.139	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			566.55800	567.839	13.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			44.21710	40.234	13.61	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			620.21710	621.934	13.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			82.29750	76.467	12.23	0.00	0	7,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			388.29750	388.167	12.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			41.40670	37.613	13.76	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			647.40670	649.313	13.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			32.74290	29.574	14.34	0.00	0	1,670
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			748.74290	751.274	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			56.64440	51.908	13.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			522.64440	523.608	13.04	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			26.14970	23.506	14.91	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			852.14970	855.206	14.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			24.15850	21.682	15.12	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			890.15850	893.382	15.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			42.31950	38.464	13.71	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			638.31950	640.164	13.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			21.92310	19.640	15.38	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			937.92310	941.340	15.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			19.93760	17.832	15.64	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			985.93760	989.532	15.64	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			30.76480	27.749	14.49	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			776.76480	779.449	14.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			16.59670	14.802	16.16	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,082.59670	1,086.502	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			10.18830	8.450	16.45	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,266.18830	1,270.149	16.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			22.34890	20.029	15.33	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			928.34890	931.729	15.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			5.52870	4.484	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,471.52870	1,476.184	16.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			1.24140	0.961	17.55	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			1,967.24140	1,972.661	17.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			19.56790	17.496	15.69	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			995.56790	999.196	15.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.60150	0.528	18.17	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,206.60150	2,212.228	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.58560	0.533	18.32	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,226.58560	2,232.233	18.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			9.89920	8.201	16.47	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,275.89920	1,279.901	16.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.86190	0.875	25.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,166.86190	3,172.575	25.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.87350	0.889	25.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,196.87350	3,202.589	25.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			1.03580	0.798	17.64	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,027.03580	2,032.498	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,534.02750	2,528.315	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.02750	0.015	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.26740	0.231	26.24	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,806.26740	3,811.931	26.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.66700	0.637	20.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,566.66700	2,572.337	20.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			3,034.01160	3,028.308	23.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.01160	0.008	23.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,584.02520	2,578.314	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.02520	0.014	19.99	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.80930	0.784	21.90	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,761.40930	2,767.084	21.90	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			315.20270	305.770	10.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			75.80270	72.070	10.21	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			136.62790	129.425	11.21	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			247.22790	245.725	11.21	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			23.04100	20.782	15.50	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			973.64100	977.082	15.50	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			101.46550	95.010	12.06	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			374.76550	374.010	12.06	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			144.24760	136.549	11.27	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			257.54760	255.549	11.27	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,754.04870	2,748.241	20.54	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.04870	0.041	20.54	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			140.53870	132.981	11.39	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			286.53870	284.781	11.39	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			219.18030	213.402	11.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			293.58030	294.502	11.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.38320	1.807	19.06	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,145.78320	3,152.907	19.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,825.84720	2,819.186	18.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.24720	0.286	18.95	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			428.19250	421.039	10.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			102.59250	102.140	10.28	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			24.33710	18.392	23.64	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,345.43710	3,345.792	23.64	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			498.57090	492.532	10.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			119.67090	119.932	10.53	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			308.41730	300.352	11.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			277.61730	275.852	11.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,881.56580	2,875.403	18.64	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.76580	0.903	18.64	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			281.85400	276.322	11.48	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			319.15400	319.922	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			931.44790	923.488	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			36.44790	34.488	10.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			773.01570	765.413	10.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			58.01570	56.413	10.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			577.20420	570.356	10.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.67590	0.801	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			3.47980	3.892	15.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,722.37610	1,716.428	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			7.37610	7.428	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			56.84420	54.891	18.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,891.84420	1,895.891	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,215.67590	3,209.801	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,024.29490	3,026.251	22.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.20360	0.140	24.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,785.20360	7,791.140	24.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			136.99440	133.712	14.47	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			921.99440	924.712	14.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,218.47980	2,212.892	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,474.55750	1,478.246	16.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			58.89210	56.904	17.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,843.89210	1,847.904	17.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			230.67320	225.901	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			515.67320	516.901	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			39.29490	35.251	22.89	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			591.54400	593.115	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			158.82080	155.156	13.90	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			793.82080	796.156	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			418.54730	412.160	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			213.54730	213.160	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			79.55750	77.246	16.65	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			375.08560	375.612	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			258.35550	253.230	12.18	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			443.35550	444.230	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			480.97480	474.341	10.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			165.97480	165.341	10.78	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			206.54400	202.115	12.95	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			204.39000	203.953	10.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			423.93940	417.527	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			208.93940	208.527	10.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			764.47870	756.911	10.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			59.47870	57.911	10.38	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			290.08560	284.612	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			112.20420	111.356	10.46	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			550.28930	543.484	10.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			125.28930	124.484	10.55	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,134.78400	1,126.906	10.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			19.78400	17.906	10.75	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			429.39000	422.953	10.97	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			568.24800	563.169	10.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			132.34800	133.169	10.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			37.37560	31.643	24.59	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,651.47560	3,651.643	24.59	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			362.09660	354.536	11.43	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			316.59660	314.936	11.43	0.00	0	22,187

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			130.03720	127.169	15.24	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,124.53720	1,127.569	15.24	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			636.76400	629.842	10.49	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			139.96400	138.542	10.49	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			47.14750	43.932	24.73	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,900.34750	3,902.632	24.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.79560	50.574	24.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,178.39560	4,181.474	24.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			702.33360	696.058	10.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			147.93360	146.958	10.58	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			575.33470	569.828	11.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			269.23470	268.728	11.34	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			565.22600	559.748	11.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			279.12600	278.648	11.40	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			433.91970	428.968	12.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			137.32950	136.419	10.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			142.25620	141.368	10.77	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			628.62630	622.991	11.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			222.52630	221.891	11.07	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			146.29180	143.460	17.21	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,760.19180	1,762.360	17.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			793.42950	787.519	10.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,964.04200	1,966.395	17.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			115.69460	113.224	18.52	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,189.59460	2,192.124	18.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			319.23900	314.938	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			723.13900	723.838	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			778.35620	772.468	10.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			730.76610	731.483	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			314.52130	310.252	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			738.42130	739.152	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			473.64740	468.505	11.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			387.54740	387.405	11.94	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			130.14200	127.495	17.84	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			447.81970	447.868	12.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			369.33160	364.708	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			583.23160	583.608	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			617.59390	611.984	11.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			231.49390	230.885	11.12	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			316.86610	312.583	13.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			772.50140	766.946	10.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			158.60140	157.946	10.79	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			54.02150	52.368	24.33	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,520.12150	4,523.368	24.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			848.61220	843.497	10.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			169.11220	168.597	10.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			66.85130	65.255	24.45	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,737.35130	4,740.355	24.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			69.98100	67.290	24.21	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,030.48100	5,032.290	24.21	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			914.22760	909.575	11.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			174.72760	174.575	11.07	0.00	0	300
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			332.65790	328.891	15.47	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,255.85790	1,256.591	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			255.91340	252.460	16.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,739.11340	1,740.160	16.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			183.51090	184.283	22.28	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,186.71090	3,191.983	22.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			585.03450	580.494	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			508.23450	508.194	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			581.27960	576.702	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			514.47960	514.402	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			433.04370	428.973	14.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			856.24370	856.674	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			830.60300	825.842	11.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			233.80300	233.542	11.17	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			817.40120	814.481	11.23	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			240.60120	242.181	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			588.82060	584.313	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			502.02060	502.013	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,136.32030	1,131.741	11.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			119.52030	119.441	11.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,104.98350	1,100.170	11.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			128.18350	127.870	11.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			986.06780	980.784	11.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			180.26780	179.485	11.13	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			79.74750	78.053	24.34	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,273.94750	5,276.753	24.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,052.60840	1,046.994	11.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			184.70840	183.594	11.19	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			88.52100	86.918	24.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,400.62100	5,403.518	24.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			86.32430	80.431	23.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,805.82430	5,805.031	23.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,119.96850	1,114.400	11.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			189.46850	189.000	11.31	0.00	0	300
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			254.92730	254.570	11.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			24.17150	21.722	13.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,591.31040	2,583.055	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			25.01040	22.155	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,542.18130	2,533.498	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.88130	22.598	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,021.22730	1,015.470	11.52	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,640.47150	2,632.622	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.23140	78.631	23.75	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,162.63140	6,165.531	23.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,182.33260	1,175.632	11.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			193.73260	192.532	11.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			956.67780	948.866	11.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			308.07780	305.766	11.64	0.00	0	0
Total \$ / R Option											791,875.10	9,000	1,690,282
Total \$ / R											252,760,955.90	31,824	2,809,143
\$ / R MAXI	On	12/12/2014	Foreign Exchange Future			11.02830		11.03400			606,556.50	55	1,578
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.20900		11.21500			0.00	0	210
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.38110		11.38610			0.00	0	93
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.57230		11.57680			0.00	0	15
Total \$ / R MAXI Future											606,556.50	55	1,896
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Call			36,539.29820	35,658.468	10.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	10.72	Put			5,139.29820	4,828.468	10.16	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Call			8,229.74770	7,646.716	12.23	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.34	Put			38,829.74770	38,816.716	12.23	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Call			8,036.91700	7,460.771	12.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.35	Put			39,636.91700	39,630.770	12.28	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Call			7,848.81230	7,279.800	12.33	0.00	0	0
\$ / R MAXI	On	12/12/2014	Foreign Exchange Option	11.36	Put			40,448.81230	40,449.800	12.33	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			29,696.61240	29,142.181	11.73	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			36,196.61240	36,242.181	11.73	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			25,238.70550	25,222.143	11.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			37,248.92000	36,635.276	11.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			25,748.92000	25,735.276	11.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			36,764.23310	36,153.554	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			26,264.23310	26,253.554	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			37,738.70550	37,122.143	11.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			39,340.16580	39,327.572	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			47,783.26310	47,266.978	11.91	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			38,173.26310	38,156.978	11.91	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			47,364.73830	46,850.469	11.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			38,754.73830	38,740.469	11.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			46,950.16580	46,437.572	11.97	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			51,297.09330	50,863.917	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			64,617.09330	64,633.917	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			51,925.10620	51,489.810	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			63,245.10620	63,259.810	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			51,609.97700	51,175.738	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			63,929.97700	63,945.738	13.16	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI											606,556.50	55	2,316
£ / R	On	12/12/2014	Foreign Exchange Future			17.78730		17.73230			36,197,155.50	2,035	38,296
£ / R	On	23/01/2015	Foreign Exchange Future			17.91140		17.85730			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			18.06420		18.00850			0.00	0	2,572
£ / R	On	12/06/2015	Foreign Exchange Future			18.32380		18.26550			0.00	0	1,775
£ / R	On	14/09/2015	Foreign Exchange Future			18.61170		18.55050			0.00	0	1,005
Total £ / R Future											36,197,155.50	2,035	43,648
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			367.61990	393.450	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			185.31990	156.150	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			361.69440	387.147	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			1,626.24920	1,570.328	14.02	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			181.30130	152.510	10.29	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			66.89840	68.286	11.63	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			834.59840	780.986	11.63	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			22.64730	21.689	13.54	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			1,480.34730	1,424.389	13.54	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			18.54920	17.628	14.02	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			189.39440	159.847	10.30	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			498.09800	531.428	10.27	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			115.79800	94.128	10.27	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			430.04890	459.662	10.28	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			147.74890	122.362	10.28	0.00	0	2,500
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			373.60130	399.810	10.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			9.96080	9.169	18.05	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,872.66080	3,817.769	18.05	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			90.32470	92.346	12.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,343.02470	1,290.946	12.85	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			13.87710	13.280	16.40	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,196.57710	3,141.880	16.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			10.00940	9.214	17.99	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,852.70940	3,797.813	17.99	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			161.46230	166.316	12.14	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			934.16230	884.916	12.14	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			92.63470	94.786	12.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,325.33470	1,273.386	12.82	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			91.47370	93.560	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,334.17370	1,282.160	12.84	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			253.59450	263.702	11.28	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			616.29450	572.302	11.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			186.10880	192.324	11.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			828.80880	780.924	11.87	0.00	0	4,700
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,491.46570	1,439.270	13.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			240.29960	245.883	13.14	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,231.79960	1,181.683	13.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			192.82950	196.446	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,474.32950	1,422.246	13.62	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			191.39150	194.952	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,482.89150	1,430.752	13.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			189.96570	193.470	13.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,118.91540	1,062.995	13.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			529.77700	532.311	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,104.27700	1,048.511	13.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			527.08800	529.544	13.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,111.58800	1,055.744	13.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			524.41540	526.795	13.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,162.70260	1,109.958	13.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			760.20800	768.584	13.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,169.70800	1,116.884	13.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			766.20540	774.748	13.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,155.70540	1,103.048	13.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			763.20260	771.658	13.24	0.00	0	0
Total £ / R Option											0.00	0	68,012
Total £ / R											36,197,155.50	2,035	111,660
¥ / R	On	12/12/2014	Foreign Exchange Future			0.10237		0.10209			0.00	0	15,514
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10417		0.10388			0.00	0	75
Total ¥ / R Future											0.00	0	15,589
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.57120	0.508	16.07	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			1,792.07120	1,763.108	16.07	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			267.69050	284.505	9.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			59.19050	47.105	9.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			16.47310	16.202	13.76	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			807.97310	778.802	13.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,395.49900	1,423.579	12.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.39900	6.779	12.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			514.68310	528.622	10.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			126.58310	111.822	10.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			149.60450	149.463	14.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			761.50450	732.663	14.00	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,589
€ / R	On	27/10/2014	Foreign Exchange Future			13.91350		13.87530			0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Future			13.92070		13.87530			0.00	0	2,000
€ / R	On	26/11/2014	Foreign Exchange Future			13.98290		13.93980			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			14.02170		13.97830			1,289,996.40	92	73,605
€ / R	On	16/03/2015	Foreign Exchange Future			14.25980		14.21640			0.00	0	28,493

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Future			14.48840		14.44320			144,884,000.00	10,000	6,225
€ / R	On	14/09/2015	Foreign Exchange Future			14.74630		14.70030			0.00	0	100
Total € / R Future											146,173,996.40	10,092	112,423
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Call			11.83160	0.000	10.40	0.00	0	0
€ / R	On	27/10/2014	Foreign Exchange Option	14.00	Put			136.53160	86.500	10.40	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Call			1.39490	0.265	15.62	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.34	Put			466.09490	419.565	15.62	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Call			1.28590	0.235	15.74	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.35	Put			475.98590	429.535	15.74	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Call			1.18580	0.209	15.86	0.00	0	0
€ / R	On	29/10/2014	Foreign Exchange Option	14.36	Put			485.88580	439.509	15.86	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			52.70510	54.682	11.08	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			452.90510	411.782	11.08	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			51.19920	53.047	11.12	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			461.39920	420.147	11.12	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			49.73590	51.460	11.16	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			469.93590	428.560	11.16	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			517.83500	551.694	9.47	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			39.53500	29.994	9.47	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			372.86670	399.296	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			18.31690	17.519	13.82	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			12.47850	11.693	14.61	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			87.63860	70.234	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			338.98290	363.215	9.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			100.68290	81.515	9.67	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			199.03160	212.244	9.88	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			210.73160	180.544	9.88	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			313.09650	277.645	10.39	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,190.01690	1,145.819	13.82	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			14.30200	13.499	14.32	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,326.00200	1,281.799	14.32	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			359.08560	384.643	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			90.78560	72.943	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			84.56670	67.596	9.63	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			365.93860	391.934	9.64	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,404.17850	1,359.993	14.61	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.90790	0.861	15.65	0.00	0	1,737
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,322.60790	2,279.161	15.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			141.39650	149.345	10.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,202.72540	1,161.297	13.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			188.31060	192.390	12.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,399.48950	1,357.180	14.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			178.20960	181.827	12.74	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			184.86800	188.781	12.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			928.46800	888.981	12.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			139.12540	141.097	13.49	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			271.56410	247.842	10.40	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			477.46520	496.727	10.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			911.91060	872.590	12.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			186.58100	190.572	12.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			920.18100	880.772	12.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			115.88950	116.980	14.07	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			603.06520	627.079	10.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			186.66520	167.279	10.11	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			961.80960	922.027	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			170.29850	173.572	12.87	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,003.89850	963.772	12.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			487.96410	507.642	10.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			281.06520	256.927	10.43	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			135.61770	137.452	13.56	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,229.21770	1,187.652	13.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,247.35120	1,206.197	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			283.96130	288.129	13.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,230.76130	1,189.729	13.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			282.24720	286.356	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,239.04720	1,197.956	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			280.55120	284.597	13.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			510.27120	519.944	13.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,049.97120	1,013.644	13.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			507.77560	517.374	13.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,057.47560	1,021.074	13.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			505.29700	514.816	13.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,064.99700	1,028.516	13.24	0.00	0	0
Total € / R Option											0.00	0	120,437
Total € / R											146,173,996.40	10,092	232,860
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.68290		9.67920			0.00	0	12,314
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.77540		9.77170			0.00	0	7,626
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.86320		9.85880			4,438,440.00	450	3,250
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.96500		9.96040			0.00	0	600
Total AU\$ / R Future											4,438,440.00	450	23,790
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			65.10140	61.941	8.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			150.11480	148.176	7.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			80.91480	75.276	7.89	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			263.92240	264.243	8.20	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			73.44030	68.067	7.93	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			156.31110	154.504	7.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			77.11110	71.604	7.91	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,072.31580	1,068.421	12.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			1.30450	1.141	12.66	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,122.10450	1,118.241	12.66	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			185.90140	179.041	8.03	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			19.75340	17.608	8.80	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			390.55340	384.708	8.80	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			1.51580	1.321	12.40	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			34.72240	31.343	8.20	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			162.64030	160.967	7.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			382.61420	373.343	10.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			151.52480	146.008	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			389.82480	380.608	10.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			157.15250	151.531	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			375.45250	366.131	9.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			154.31420	148.743	10.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			592.70890	584.021	11.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			208.96760	204.712	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			600.16760	591.512	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			206.45590	202.233	11.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			607.65590	599.033	11.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			211.50890	207.221	11.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			693.88340	687.456	12.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			299.71930	297.864	12.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			679.31930	672.864	12.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			296.98750	295.148	12.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			686.58750	680.148	12.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			294.28340	292.456	12.18	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											4,438,440.00	450	24,795
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.81360		9.81600			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.94980		9.95270			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			67.68690	62.297	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			241.68690	238.697	9.43	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			65.19490	59.908	9.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			249.19490	246.308	9.47	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			62.78790	57.604	9.51	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			256.78790	254.004	9.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			346.90660	345.728	10.40	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			195.96090	191.806	10.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			333.26090	332.006	10.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			192.75660	188.640	10.37	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			340.05660	338.840	10.37	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			189.60660	185.528	10.40	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	100
CF CANDCO n 12/12/2014 Foreign Exchange Future			9.23710		-11.44910			0.00	0	1,942
Total CF CANDO CAF C Future								0.00	0	1,942
Total CF CANDO CAF C								0.00	0	1,942
CF CANDCO n 12/12/2014 Foreign Exchange Future			825.74510		833.31400			0.00	0	26,600
Total CF CANDO CAF E Future								0.00	0	26,600
Total CF CANDO CAF E								0.00	0	26,600
CF CANDCO n 12/12/2014 Foreign Exchange Future			924.13650		931.34460			0.00	0	2,913
Total CF CANDO CAF H Future								0.00	0	2,913
Total CF CANDO CAF H								0.00	0	2,913
CF CANDCO n 12/12/2014 Foreign Exchange Future			245.37490		-278.84380			0.00	0	4,362
Total CF CANDO CAF J Future								0.00	0	4,362
Total CF CANDO CAF J								0.00	0	4,362
CF CANDCO n 12/12/2014 Foreign Exchange Future			734.10850		743.32620			0.00	0	1,871
Total CF CANDO CAF K Future								0.00	0	1,871
Total CF CANDO CAF K								0.00	0	1,871
CHF / R On 12/12/2014 Foreign Exchange Future			11.62650		11.59040			0.00	0	6,752
CHF / R On 16/03/2015 Foreign Exchange Future			11.82980		11.79300			0.00	0	2,308
Total CHF / R Future								0.00	0	9,060
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			31.24660	34.678	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			680.84660	648.178	12.77	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			30.61790	33.936	12.83	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			690.21790	657.436	12.83	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			30.00480	33.213	12.88	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			699.60480	666.713	12.88	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			87.66920	89.989	14.75	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,284.66920	1,250.189	14.75	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			86.72710	89.036	14.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,293.72710	1,259.236	14.77	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			85.69780	87.965	14.79	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,302.69780	1,268.166	14.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,060
CNH / R On 12/12/2014			1.79530		1.79510			0.00	0	0
CNH / R On 16/03/2015			1.81230		1.81180			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014	1.76	Put			115.74210	105.743	9.63	0.00	0	0
CNH / R On 12/12/2014	1.74	Call			617.07250	610.907	9.56	0.00	0	0
CNH / R On 12/12/2014	1.74	Put			66.07250	57.907	9.56	0.00	0	0
CNH / R On 12/12/2014	1.75	Call			539.35460	532.187	9.60	0.00	0	0
CNH / R On 12/12/2014	1.75	Put			88.35460	79.187	9.60	0.00	0	0
CNH / R On 12/12/2014	1.76	Call			466.74210	458.743	9.63	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			422.93910	415.462	10.63	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			497.08870	494.429	10.79	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			479.08870	471.429	10.79	0.00	0	0
CNH / R On 16/03/2015	1.79	Call			594.44530	592.192	10.62	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			376.44530	369.192	10.62	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			540.93910	538.462	10.63	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 12/12/2014			0.12210		0.12270			0.00	0	9
Total KES / R Future								0.00	0	9
Total KES / R								0.00	0	9
NGN / R On 12/12/2014			0.06600		0.06600			0.00	0	17
Total NGN / R Future								0.00	0	17
Total NGN / R								0.00	0	17
QUANTO € On 12/12/2014			1.27140		1.26680			0.00	0	30
QUANTO € On 16/03/2015			1.27220		1.26760			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	30
Total QUANTO € / \$								0.00	0	30
RAIN On 12/12/2014			20,933.62000		20,897.41000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/12/2014	Foreign Exchange Future			4.88840		4.88640			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.86530		4.86580			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			16.54060	15.445	6.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			110.14060	107.045	6.86	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			14.90000	13.842	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			118.50000	115.442	6.96	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			13.42430	12.406	7.06	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			127.02430	124.006	7.06	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			44.26050	42.349	7.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			168.46050	167.049	7.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			41.98390	40.129	7.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			176.18390	174.829	7.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			39.82230	38.024	7.63	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			184.02230	182.724	7.63	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.70360		1.70170			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											439 385 229.20	35,456	1,363,124
Total Options											791 875.10	9,000	1,880,156
Grand Total:											440,177,104.30	44,456	3,243,280